



Tehran Stock Exchange

## TSE Market Summary

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## Monthly Bulletin

October 2015

### Market Overview

### % Change

| Variables                     | Oct.15  | Sep15   | Dec-14    | Sep15 | Dec-14 |
|-------------------------------|---------|---------|-----------|-------|--------|
| TEDPIX [1]                    | 62,949  | 61,498  | 68,973    | 2.4   | -8.73  |
| First Market                  | 43,912  | 42,765  | 50,917    | 2.7   | -13.76 |
| Second Market                 | 138,491 | 136,070 | 134,949   | 1.8   | 2.62   |
| Financial Index               | 132,544 | 130,843 | 132,157   | 1.3   | 0.29   |
| Industrial Index              | 51,907  | 50,605  | 57,880    | 2.6   | -10.32 |
| FFA TEPIX [2]                 | 69,980  | 68,107  | 78,977    | 2.8   | -11.39 |
| TEFIX 30 [3]                  | 2,716   | 2,627   | 3,096     | 3.4   | -12.27 |
| Market Cap. (Mil \$)          | 90,927  | 87,841  | 116,638   | 3.5   | -22.04 |
| P/E                           | 5.63    | 5.31    | 7.09      | ---   | ---    |
| Trading Days                  | 20      | 22      | 20        | -9.1  | 0.00   |
| Trade No.                     | 590,842 | 623,568 | 1,029,277 | -5.2  | -42.60 |
| Exchange rate: \$ 1 = IRR [4] | 29,957  | 29,956  | 27,138    | 0.0   | 10.39  |

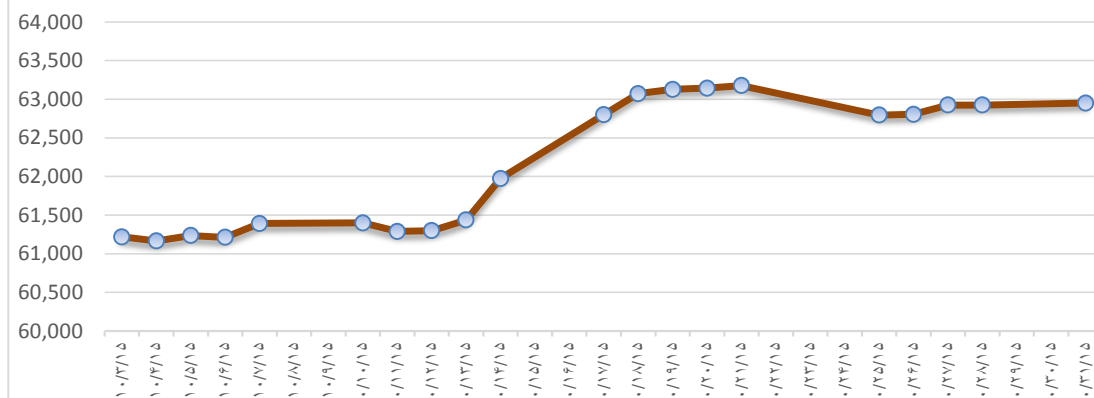
1. TSE Dividend & Price Index

2. TSE Free float Adjusted TEDPIX

3. TSE blue chip index

4. www.cbi.ir

### Main Index Daily Trend





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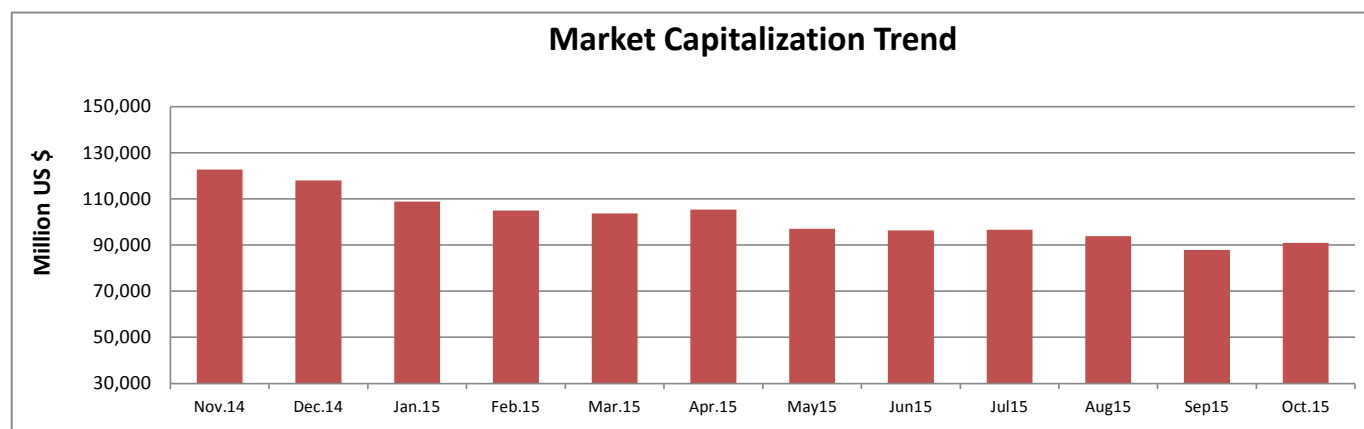
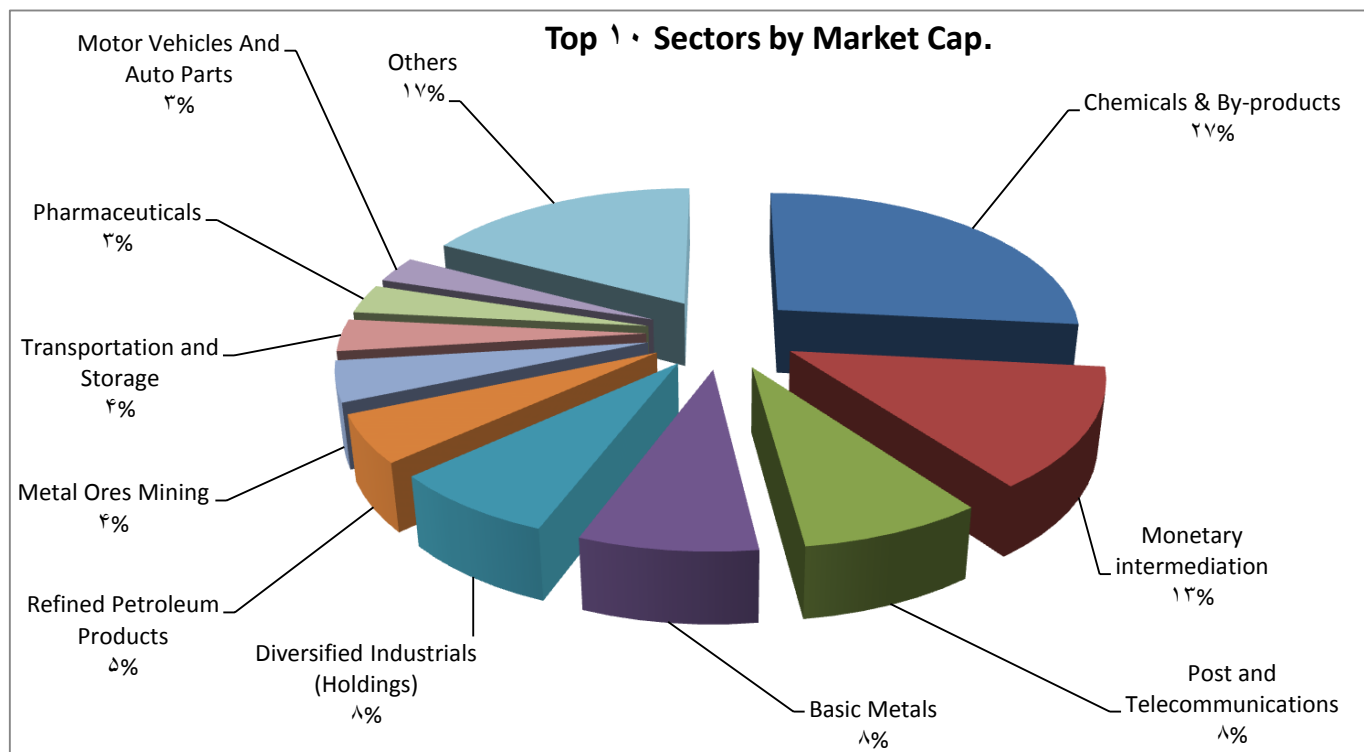
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### Overview of Market Cap ( 318 Companies and 37 Factories)

| No. | Sector                                         | Market Cap (Mil \$) Oct. 15 | % of total MC |
|-----|------------------------------------------------|-----------------------------|---------------|
| 1   | Chemicals & By-products                        | 24,238                      | 26.7          |
| 2   | Monetary intermediation                        | 12,026                      | 13.2          |
| 3   | Post and Telecommunications                    | 7,345                       | 8.1           |
| 4   | Basic Metals                                   | 7,126                       | 7.8           |
| 5   | Diversified Industrials (Holdings)             | 6,833                       | 7.5           |
| 6   | Refined Petroleum Products                     | 4,786                       | 5.3           |
| 7   | Metal Ores Mining                              | 4,062                       | 4.5           |
| 8   | Transportation and Storage                     | 3,238                       | 3.6           |
| 9   | Pharmaceuticals                                | 2,954                       | 3.2           |
| 10  | Motor Vehicles And Auto Parts                  | 2,667                       | 2.9           |
| 11  | Technical & Engineering Services               | 2,414                       | 2.7           |
| 12  | Investment Companies                           | 2,229                       | 2.5           |
| 13  | Cement, Lime & plaster                         | 1,977                       | 2.2           |
| 14  | Computer & Related Activities                  | 1,705                       | 1.9           |
| 15  | Utilities Supplying                            | 1,482                       | 1.6           |
| 16  | Food Products and Beverages except sugar       | 939                         | 1.0           |
| 17  | Real Estate And Construction                   | 803                         | 0.9           |
| 18  | Electric Machinery & Apparatus                 | 723                         | 0.8           |
| 19  | Insurance & Pension funding Except Compulso    | 577                         | 0.6           |
| 20  | Machinery & Equipment                          | 421                         | 0.5           |
| 21  | Rubber & Plastic Products                      | 413                         | 0.45          |
| 22  | Fabricated Metal Products except Machinery &   | 364                         | 0.40          |
| 23  | Financial leasing                              | 333                         | 0.37          |
| 24  | Other Non-metallic Mineral Products            | 301                         | 0.33          |
| 25  | Oil and Gas Extraction and Related Services Ex | 231                         | 0.25          |
| 26  | Sugar & Byproducts                             | 224                         | 0.25          |
| 27  | Ceramic & Tiles                                | 168                         | 0.18          |
| 28  | Radio, TV & Communication Equipment            | 86                          | 0.09          |
| 29  | Medical, Precision & Optical Instruments       | 67                          | 0.07          |
| 30  | Tanning and Dressing of Leather                | 57                          | 0.06          |
| 31  | Textiles                                       | 51                          | 0.06          |
| 32  | Publishing, Printing & Reproduction of Media   | 23                          | 0.02          |
| 33  | Agriculture                                    | 23                          | 0.02          |
| 34  | Paper & By-products                            | 22                          | 0.02          |
| 35  | Other Mining                                   | 8                           | 0.01          |
| 36  | Coal & Lignite Mining                          | 8                           | 0.01          |
| 37  | Wood & By-products                             | 5                           | 0.01          |





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### ETFs Market

| Variables                 | Oct.15 | Sep15 | Δ%    |
|---------------------------|--------|-------|-------|
| <b>No. of Trade</b>       | 1,147  | 1,321 | -13.2 |
| <b>Volume (Mil Units)</b> | 10     | 25    | -58.6 |
| <b>Value (Mil \$)</b>     | 3      | 6     | -52.2 |

### Debt Market

| Variables                        | Oct.15 | Sep15 | Δ%    |
|----------------------------------|--------|-------|-------|
| <b>No. of Trade</b>              | 1,697  | 2,132 | -20.4 |
| <b>Volume (Mil Certificates)</b> | 5.7    | 1.8   | 211.0 |
| <b>Value (Mil \$)</b>            | 190    | 61    | 211.5 |

### Futures Market

| Variables                   | Oct.15 | Sep15 | Δ%    |
|-----------------------------|--------|-------|-------|
| <b>Traded Contracts</b>     | 48     | 19    | 152.6 |
| <b>Open Interest</b>        | 4      | 2     | 100.0 |
| <b>Notional Value (USD)</b> | 8,046  | 6,390 | 25.9  |

### Option Market

| Embedded Put Option          | Oct.15 | Sep15     | Δ%    |
|------------------------------|--------|-----------|-------|
| <b>No. of Trade</b>          | 13     | 245       | -94.7 |
| <b>Volume (Certificates)</b> | 54,780 | 1,826,092 | -97.0 |
| <b>Value (USD)</b>           | 211    | 15,737    | -98.7 |

### Iran's capital market Entities

1. Brokerage firms
2. Investment Banks
3. Investment Funds
4. Market makers
5. Portfolio management
6. Investment consultants
7. Financial information analysis
8. Listing advisors
9. Offering advisors

### Tradable securities

1. Equities
2. Rights
3. Debt Securities (Islamic Participation Papers, Sukuks, CDs)
4. Single Stock Futures Contracts
5. Embedded Put Option Contracts
6. ETFs

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